

# An Overview of Trilinos



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**Sandia National Laboratories**

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# Outline of Talk

- Background / Motivation / Evolution.
- Trilinos Package Concepts.
- Whirlwind Tour of Trilinos Packages.
- Getting Started.
- Concluding remarks.
- Hands On Tutorial

# Trilinos Development Team

**Chris Baker**

Developer of Anasazi, RBGen, Tpetra

**Ross Bartlett**

Lead Developer of Thyra and Stratimikos  
Developer of Rythmos

**Pavel Bochev**

Project Lead and Developer of Intrepid

**Paul Boggs**

Developer of Thyra

**Eric Boman**

Lead Developer of Isorropia  
Developer of Zoltan

**Todd Coffey**

Lead Developer of Rythmos

**David Day**

Developer of Komplex and Intrepid

**Karen Devine**

Lead Developer of Zoltan

**Clark Dohrmann**

Developer of CLAPS

**Michael Gee**

Developer of ML, NOX

**Bob Heaphy**

Lead Developer of Trilinos SQA

**Mike Heroux**

Trilinos Project Leader  
Lead Developer of Epetra, AztecOO,  
Kokkos, Komplex, IFPACK, Thyra, Tpetra  
Developer of Amesos, Belos, EpetraExt, Jpetra

**Ulrich Hetmaniuk**

Developer of Anasazi

**Robert Hoekstra**

Lead Developer of EpetraExt  
Developer of Epetra, Thyra, Tpetra

**Russell Hooper**

Developer of NOX

**Vicki Howle**

Lead Developer of Meros  
Developer of Belos and Thyra

**Jonathan Hu**

Developer of ML

**Sarah Knepper**

Developer of Komplex

**Tammy Kolda**

Lead Developer of NOX

**Joe Kotulski**

Lead Developer of Pliris

**Rich Lehoucq**

Developer of Anasazi and Belos

**Kevin Long**

Lead Developer of Thyra, Sundance  
Developer of Teuchos

**Roger Pawlowski**

Lead Developer of NOX, Phalanx  
Developer of Shards, LOCA

**Michael Phenow**

Trilinos Webmaster  
Lead Developer of New\_Package

**Eric Phipps**

Lead Developer of Sacado  
Developer of LOCA, NOX

**Denis Ridzal**

Lead Developer of Aristos and Intrepid

**Marzio Sala**

Lead Developer of Didasko and IFPACK  
Developer of ML, Amesos

**Andrew Salinger**

Lead Developer of LOCA

**Paul Sexton**

Developer of Epetra and Tpetra

**Bill Spatz**

Lead Developer of PyTrilinos  
Developer of Epetra, New\_Package

**Ken Stanley**

Lead Developer of Amesos and New\_Package

**Heidi Thornquist**

Lead Developer of Anasazi, Belos, RBGen, and Teuchos

**Ray Tuminaro**

Lead Developer of ML and Meros

**Jim Willenbring**

Developer of Epetra and New\_Package.  
Trilinos library manager

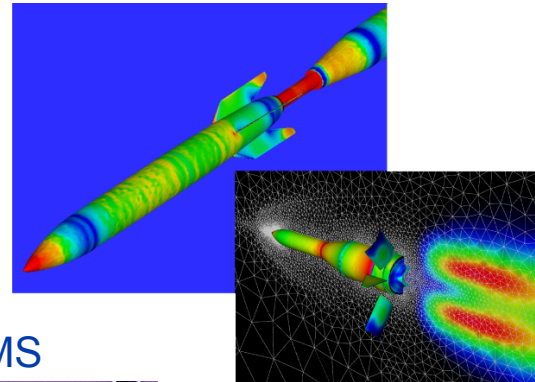
**Alan Williams**

Lead Developer of Isorropia  
Developer of Epetra, EpetraExt, AztecOO, Tpetra

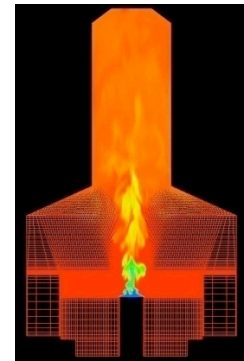
# Sandia Physics Simulation Codes

- Element-based
  - ◆ Finite element, finite volume, finite difference, network, etc...
- Large-scale
  - ◆ Billions of unknowns
- Parallel
  - ◆ MPI-based SPMD
  - ◆ Distributed memory
- C++
  - ◆ Object oriented
  - ◆ Some coupling to legacy Fortran libraries

Fluids



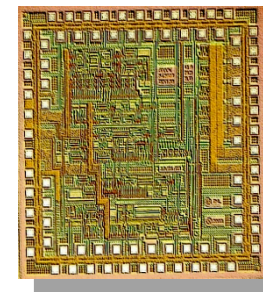
Combustion



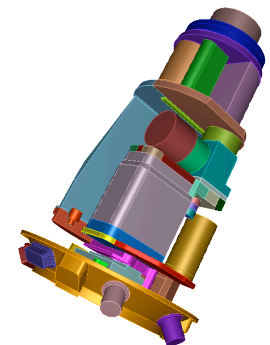
MEMS



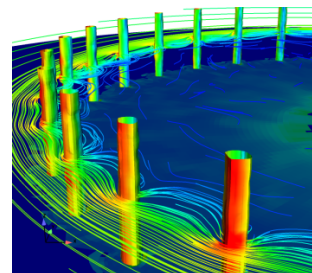
Circuits



Structures



Plasmas





# Motivation For Trilinos

- Sandia does LOTS of solver work.
- 9 years ago ...
  - ◆ Aztec was a mature package. Used in many codes.
  - ◆ FETI, PETSc, DSCPack, Spooles, ARPACK, DASPK, and many other codes were (and are) in use.
  - ◆ New projects were underway or planned in multi-level preconditioners, eigensolvers, non-linear solvers, etc...
- The challenges:
  - ◆ Little or no coordination was in place to:
    - Efficiently reuse existing solver technology.
    - Leverage new development across various projects.
    - Support solver software processes.
    - Provide consistent solver APIs for applications.
  - ◆ ASCI was forming software quality assurance/engineering (SQA/SQE) requirements:
    - Daunting requirements for any single solver effort to address alone.

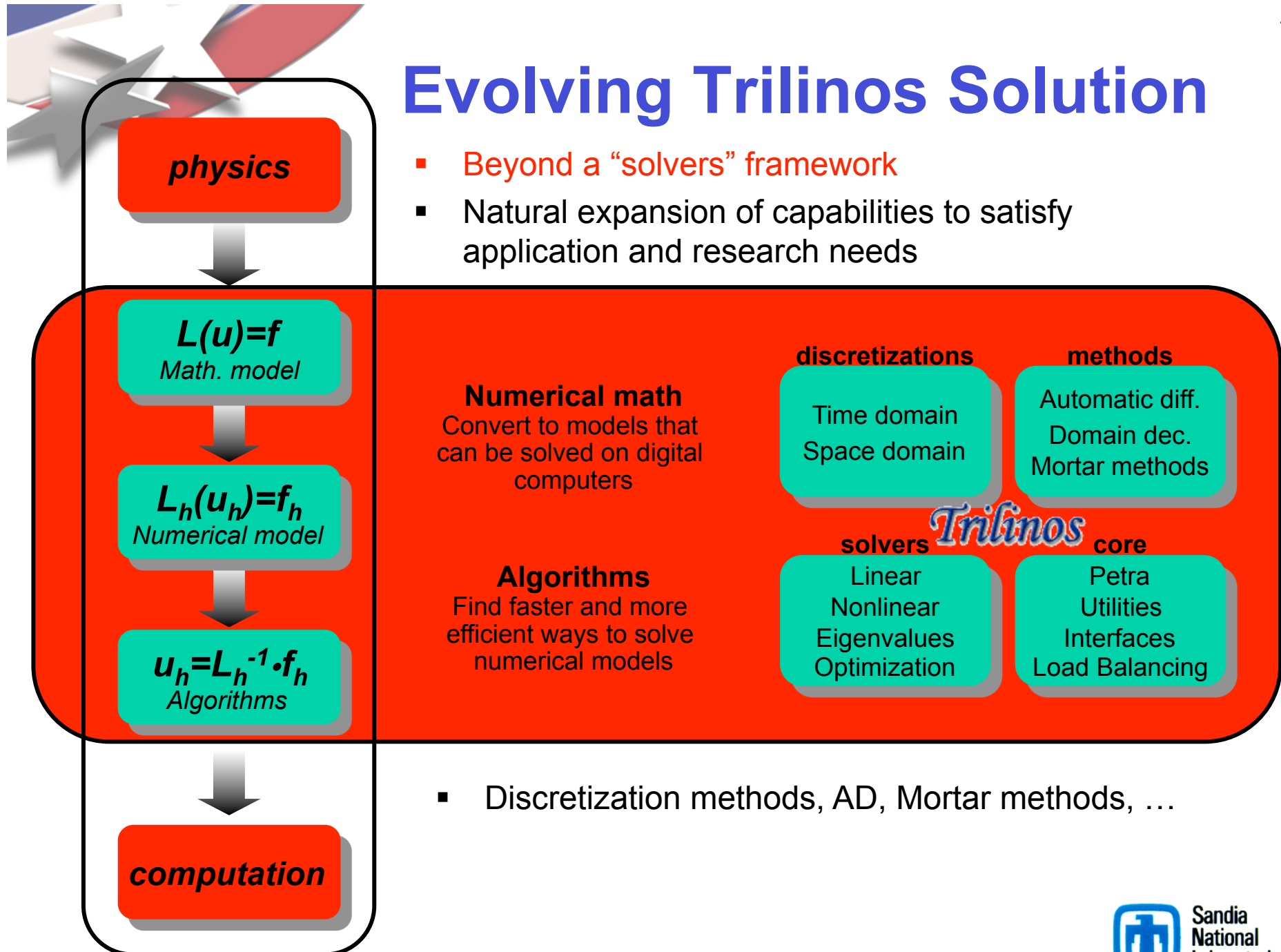


# Evolving Trilinos Solution

- Trilinos<sup>1</sup> is an evolving framework to address these challenges:
  - ◆ Follow a **TOOLKIT** approach.
  - ◆ Fundamental atomic unit is a *package*.
  - ◆ Includes core set of vector, graph and matrix classes (Epetra/Tpetra packages).
  - ◆ Provides a common abstract solver API (Thyra package).
  - ◆ Provides a ready-made package infrastructure (new\_package package):
    - Source code management (cvs, bonsai).
    - Build tools (autotools for 9.0, cmake beginning with 10.0).
    - Automated regression testing (queue directories within repository).
    - Communication tools (mailman mail lists).
  - ◆ Specifies requirements and suggested practices for package SQA.
- In general allows us to categorize efforts:
  - ◆ Efforts best done at the Trilinos level (useful to most or all packages).
  - ◆ Efforts best done at a package level (peculiar or important to a package).
  - ◆ **Allows package developers to focus only on things that are unique to their package.**

1. Trilinos loose translation: “A string of pearls”

# Evolving Trilinos Solution



# Characterizing the Trilinos “Project”

- Not a “project” but an infrastructure to support inter-related projects: A project of projects.
- Package participation is voluntary:
  - ◆ Framework must be attractive (and continue to be).
  - ◆ Requirements are few, opportunities are many.
  - ◆ Package team decides what and when.
  - ◆ Opt-out is always an option.
- Package autonomy is carefully guarded:
  - ◆ Even if redundant development occurs.
  - ◆ Decision-making pushed to lowest (best) level.
- Participation is attractive:
  - ◆ Increasing infrastructure capabilities.
  - ◆ Access to many other packages.





# Trilinos Strategic Goals

- **Scalable Computations:** As problem size and processor counts increase, the cost of the computation will remain nearly fixed.
- **Hardened Computations:** Never fail unless problem essentially intractable, in which case we diagnose and inform the user why the problem fails and provide a reliable measure of error.
- **Full Vertical Coverage:** Provide leading edge enabling technologies through the entire technical application software stack: from problem construction, solution, analysis and optimization.
- **Grand Universal Interoperability:** All Trilinos **packages** will be interoperable, so that any combination of solver packages that makes sense algorithmically will be **possible** within Trilinos.
- **Universal Accessibility:** All Trilinos capabilities will be available to users of major computing environments: C++, Fortran, Python and the Web, and from the desktop to the latest scalable systems.
- **Universal Solver RAS:** Trilinos will be:
  - **Reliable:** Leading edge hardened, scalable solutions for each of these applications
  - **Available:** Integrated into every major application at Sandia
  - **Serviceable:** Easy to maintain and upgrade within the application environment.

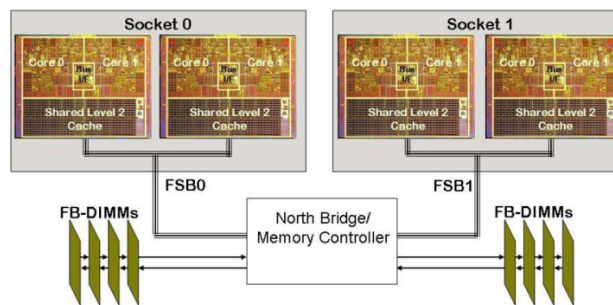
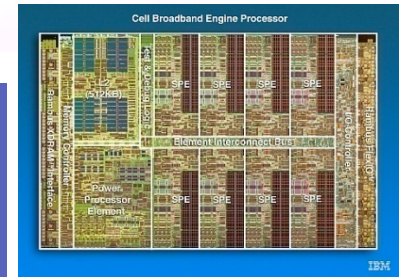
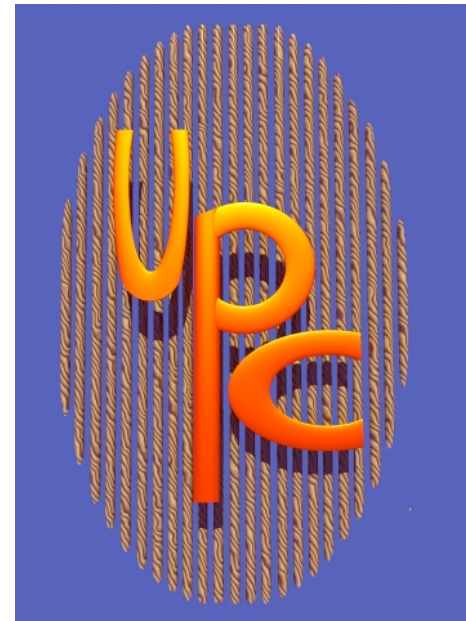
Algorithmic  
Goals

Software  
Goals

# Target Platforms: Any and All (Now and in the Future)



- Desktop: Development and more...
- Capability machines:
  - ◆ Redstorm (XT3), Clusters
  - ◆ Roadrunner (Cell-based).
  - ◆ Multicore nodes.
- Parallel software environments:
  - ◆ MPI of course.
  - ◆ UPC, CAF, threads, vectors,...
  - ◆ Combinations of the above.
- User “skins”:
  - ◆ C++/C, Python
  - ◆ Fortran.
  - ◆ Web, CCA.



# Trilinos Package Summary

<http://trilinos.sandia.gov>

|                 | Objective                         | Package(s)  |
|-----------------|-----------------------------------|---|
| Discretizations | Meshing & Spatial Discretizations | phdMesh, Intrepid, Phalanx, Shards, Pamgen, Sundance    |
|                 | Time Integration                  | Rythmos   |
| Optimization    | Optimization (SAND)               | MOOCHO, Aristos   |
| Methods         | Automatic Differentiation         | Sacado  |
|                 | Mortar Methods                    | Moertel   |
| Core            | Linear algebra objects            | Epetra, Jpetra, Tpetra                                  |
|                 | Abstract interfaces               | Thyra, Stratimikos, RTOp                                |
|                 | Load Balancing                    | Zoltan, Isorropia                                       |
|                 | “Skins”                           | PyTrilinos, WebTrilinos, Star-P, ForTrilinos, CTrilinos |
|                 | C++ utilities, (some) I/O         | Teuchos, EpetraExt, Kokkos, Triutils                    |
| Preconditioners | Multigrid methods                 | ML  |
|                 | Domain decomposition methods      | CLAPS, IFPACK   |
|                 | ILU-type methods                  | AztecOO, IFPACK   |
|                 | Block preconditioners             | Meros   |
| Solvers         | Iterative (Krylov) linear solvers | AztecOO, Belos, Komplex                                 |
|                 | Direct sparse linear solvers      | Amesos  |
|                 | Direct dense linear solvers       | Epetra, Teuchos, Pliris                                 |
|                 | Nonlinear system solvers          | NOX, LOCA   |
|                 | Iterative eigenvalue solvers      | Anasazi   |
|                 | Stochastic PDEs                   | Stokhos   |



## Package Concepts



# Interoperability vs. Dependence

(“Can Use”)

(“Depends On”)

- Although most Trilinos packages have no explicit dependence, often packages must interact with *some* other packages:
  - ◆ NOX needs operator, vector and linear solver objects.
  - ◆ AztecOO needs preconditioner, matrix, operator and vector objects.
  - ◆ Interoperability is enabled at configure time. For example, NOX:
    - `--enable-nox-lapack`      compile NOX lapack interface libraries
    - `--enable-nox-epetra`      compile NOX epetra interface libraries
    - `--enable-nox-petsc`      compile NOX petsc interface libraries
- Trilinos **configure** script is vehicle for:
  - ◆ Establishing interoperability of Trilinos components...
  - ◆ Without compromising individual package autonomy.
- Trilinos offers seven basic interoperability mechanisms.



# Trilinos Interoperability Mechanisms

## (Acquired as Package Matures)

*Package* builds under Trilinos configure scripts.

⇒

*Package* can be built as part of a suite of packages; cross-package interfaces enable/disable automatically

*Package* accepts user data as Epetra or Thyra objects

⇒

Applications using Epetra/Thyra can use *package*

*Package* accepts parameters from Teuchos ParameterLists

⇒

Applications using Teuchos ParameterLists can drive *package*

*Package* can be used via Thyra abstract solver classes

⇒

Applications or other packages using Thyra can use *package*

*Package* can use Epetra for private data.

⇒

*Package* can then use other packages that understand Epetra

*Package* accesses solver services via Thyra interfaces

⇒

*Package* can then use other packages that implement Thyra interfaces

*Package* available via PyTrilinos

⇒

*Package* can be used with other Trilinos packages via Python.



## What Trilinos is not ...

- Trilinos is not a single monolithic piece of software. Each package:
    - ◆ Can be built independent of Trilinos.
    - ◆ Has its own self-contained CVS structure.
    - ◆ Has its own Bugzilla product and mail lists.
    - ◆ Development team is free to make its own decisions about algorithms, coding style, release contents, testing process, etc.
  - Trilinos top layer is not a large amount of source code:
    - ◆ Trilinos repository (6.0 branch) contains: 660,378 source lines of code (SLOC).
    - ◆ Sum of the packages SLOC counts: 648,993.
    - ◆ Trilinos top layer SLOC count: 11,385 (1.7%).
- Trilinos is not “indivisible”:
    - ◆ You don’t need all of Trilinos to get things done.
    - ◆ Any collection of packages can be combined and distributed.
    - ◆ Current public release contains only 26 of the 30+ Trilinos packages.





# Whirlwind Tour of Packages

**Discretizations**

Methods

Core

Solvers/Preconditioners

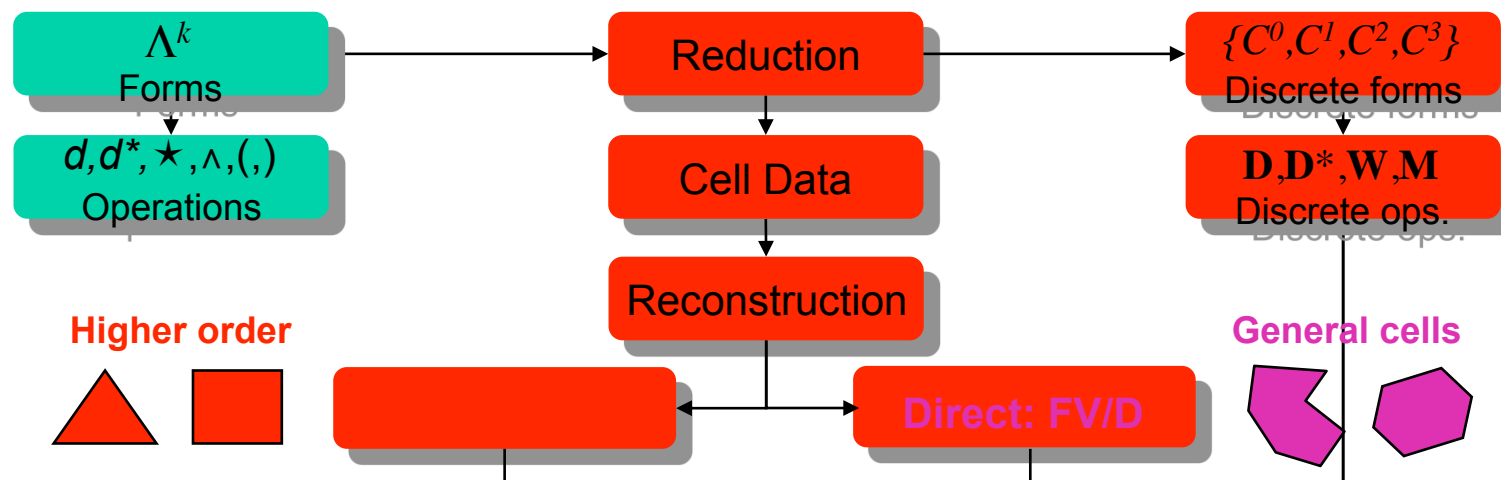


# Intrepid

*Interoperable Tools for Rapid Development  
of Compatible Discretizations*

Intrepid offers an **innovative software design** for compatible discretizations:

- allows access to FEM, FV and FD methods using a common API
- supports **hybrid discretizations** (FEM, FV and FD) on unstructured grids
- supports a variety of cell shapes:
  - standard shapes (e.g. tets, hexes): high-order finite element methods
  - arbitrary (polyhedral) shapes: low-order mimetic finite difference methods
- enables optimization, error estimation, V&V, and UQ using fast invasive techniques (direct support for cell-based derivative computations or via automatic differentiation)



Developers: Pavel Bochev and Denis Ridzal



# Rythmos

- Suite of time integration (discretization) methods
  - Includes: backward Euler, forward Euler, explicit Runge-Kutta, and implicit BDF at this time.
  - Native support for operator split methods.
  - Highly modular.
  - Forward sensitivity computations will be included in the first release with adjoint sensitivities coming in near future.

**Developers: Todd Coffey, Roscoe Bartlett**



# Whirlwind Tour of Packages

Discretizations

**Methods**

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# Sacado: Automatic Differentiation

- Efficient OO based AD tools optimized for element-level computations
- Applies AD at “element”-level computation
  - ♦ “Element” means finite element, finite volume, network device,...
- Template application’s element-computation code
  - ♦ Developers only need to maintain one templated code base
- Provides three forms of AD
  - ♦ Forward Mode:  $(x, V) \longrightarrow \left(f, \frac{\partial f}{\partial x} V\right)$ 
    - Propagate derivatives of intermediate variables w.r.t. independent variables forward
    - Directional derivatives, tangent vectors, square Jacobians,  $\frac{\partial f}{\partial x}$  when  $m \geq n$ .
  - ♦ Reverse Mode:  $(x, W) \longrightarrow \left(f, W^T \frac{\partial f}{\partial x}\right)$ 
    - Propagate derivatives of dependent variables w.r.t. intermediate variables backwards
    - Gradients, Jacobian-transpose products (adjoints),  $\frac{\partial f}{\partial x}$  when  $n > m$ .
  - ♦ Taylor polynomial mode:  $x(t) = \sum_{k=0}^d x_k t^k \longrightarrow \sum_{k=0}^d f_k t^k = f(x(t)) + O(t^{d+1}), \quad f_k = \frac{1}{k!} \frac{d^k}{dt^k} f(x(t))$
  - ♦ Basic modes combined for higher derivatives.

**Developers: Eric Phipps, David Gay**



# Whirlwind Tour of Packages

Discretizations

Methods

**Core**

Solvers/Preconditioners



# Teuchos

- Portable utility package of commonly useful tools:
  - ♦ ParameterList class: key/value pair database, recursive capabilities.
  - ♦ LAPACK, BLAS wrappers (templated on ordinal and scalar type).
  - ♦ Dense matrix and vector classes (compatible with BLAS/LAPACK).
  - ♦ FLOP counters, timers.
  - ♦ Ordinal, Scalar Traits support: Definition of 'zero', 'one', etc.
  - ♦ Reference counted pointers / arrays, and more...
- Takes advantage of advanced features of C++:
  - ♦ Templates
  - ♦ Standard Template Library (STL)
- Teuchos::ParameterList:
  - ♦ Allows easy control of solver parameters.
  - ♦ XML format input/output.

**Developers: Roscoe Barlett, Kevin Long, Heidi Thornquist, Mike Heroux,  
Paul Sexton, Kris Kampshoff, Chris Baker**



## Trilinos Common Language: Petra

- Petra provides a “common language” for distributed linear algebra objects (operator, matrix, vector)
- Petra<sup>1</sup> provides distributed matrix and vector services.
- Exists in basic form as an object model:
  - ◆ Describes basic user and support classes in UML, independent of language/implementation.
  - ◆ Describes objects and relationships to build and use matrices, vectors and graphs.
  - ◆ Has 3 implementations under development.

<sup>1</sup>Petra is Greek for “foundation”.



# Petra Implementations

- Epetra (Essential Petra):
  - ◆ Current production version.
  - ◆ Restricted to real, double precision arithmetic.
  - ◆ Uses stable core subset of C++ (circa 2000).
  - ◆ Interfaces accessible to C and Fortran users.
- Tpetra (Templated Petra):
  - ◆ Next generation C++ version.
  - ◆ Templated scalar and ordinal fields.
  - ◆ Uses namespaces, and STL: Improved usability/efficiency.
- Jpetra (Java Petra):
  - ◆ Pure Java. Portable to any JVM.
  - ◆ Interfaces to Java versions of MPI, LAPACK and BLAS via interfaces.



**Developers: Chris Baker, Mike Heroux, Rob Hoekstra, Alan Williams**





## EpetraExt: Extensions to Epetra

- Library of useful classes not needed by everyone
- Most classes are types of “transforms”.
- Examples:
  - ♦ Graph/matrix view extraction.
  - ♦ Epetra/Zoltan interface.
  - ♦ Explicit sparse transpose.
  - ♦ Singleton removal filter, static condensation filter.
  - ♦ Overlapped graph constructor, graph colorings.
  - ♦ Permutations.
  - ♦ Sparse matrix-matrix multiply.
  - ♦ Matlab, MatrixMarket I/O functions.
  - ♦ Wrapper for PETSc *aij* matrices.
- Most classes are small, useful, but non-trivial to write.

**Developers: Robert Hoekstra, Alan Williams, Mike Heroux, many others**



## Trilinos / PETSc Interoperability

- Epetra\_PETScAIJMatrix class
  - ♦ Derives from Epetra\_RowMatrix
  - ♦ Wrapper for serial/parallel PETSc aij matrices
  - ♦ Utilizes callbacks for matrix-vector product, getrow
  - ♦ No deep copies
- Enables PETSc application to construct and call virtually any Trilinos preconditioner
  - ♦ ML, Ifpack, AztecOO, ...
  - ♦ All Trilinos options immediately available via parameter lists
- ML accepts fully constructed PETSc KSP solvers as smoothers
  - ♦ Fine grid only
  - ♦ Assumes fine grid matrix is really PETSc aij matrix
  - ♦ Complements Epetra\_PETScAIJMatrix class
    - For any smoother with getrow kernel, PETSc implementation should be \*much\* faster than Trilinos
    - For any smoother with matrix-vector product kernel, PETSc and Trilinos implementations should be comparable





# Thyra

- High-performance, abstract interfaces for linear algebra
- Offers flexibility through abstractions to algorithm developers
- Linear solvers (Direct, Iterative, Preconditioners)
  - ♦ Abstraction of basic vector/matrix operations (dot, axpy, mv).
  - ♦ Can use any concrete linear algebra library (Epetra, PETSc, BLAS).
- Nonlinear solvers (Newton, etc.)
  - ♦ Abstraction of linear solve (solve  $Ax=b$ ).
  - ♦ Can use any concrete linear solver library:
    - AztecOO, Belos, ML, PETSc, LAPACK
- Transient/DAE solvers (implicit)
  - ♦ Abstraction of nonlinear solve.
  - ♦ ... and so on.

**Developers: Roscoe Bartlett, Kevin Long**



# Stratimikos

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- **Stratimikos** created Greek words "stratigiki" (strategy) and "grammikos" (linear)
- Defines class **Thyra::DefaultLinearSolverBuilder**.
- Provides common access to:
  - Linear Solvers: **Amesos**, **AztecOO**, **Belos**, ...
  - Preconditioners: **Ifpack**, **ML**, ...
- Reads in options through a **parameter list** (read from XML?)
- Accepts any linear system objects that provide
  - **Epetra\_Operator** / **Epetra\_RowMatrix** view of the matrix
  - SPMD vector views for the RHS and LHS (e.g. **Epetra\_[Multi]Vector** objects)
- Provides **uniform access** to linear solver options that can be leveraged **across multiple applications and algorithms**

## Key Points

- Stratimikos is an important building block for creating more sophisticated linear solver capabilities!



# Stratimikos Parameter List and Sublists

```
<ParameterList name="Stratimikos">
  <Parameter name="Linear Solver Type" type="string" value="Aztec00"/>
  <Parameter name="Preconditioner Type" type="string" value="Ifpack"/>
  <ParameterList name="Linear Solver Types">
    <ParameterList name="Amesos">
      <Parameter name="Solver Type" type="string" value="Klu"/>
      <ParameterList name="Amesos Settings">
        <Parameter name="MatrixProperty" type="string" value="general"/>
        ...
      <ParameterList name="Mumps"> ... </ParameterList>
      <ParameterList name="Superludist"> ... </ParameterList>
    </ParameterList>
  </ParameterList>
  <ParameterList name="Aztec00">
    <ParameterList name="Forward Solve">
      <Parameter name="Max Iterations" type="int" value="400"/>
      <Parameter name="Tolerance" type="double" value="1e-06"/>
      <ParameterList name="Aztec00 Settings">
        <Parameter name="Aztec Solver" type="string" value="GMRES"/>
        ...
      </ParameterList>
    </ParameterList>
    ...
  </ParameterList>
  <ParameterList name="Belos"> ... </ParameterList>
</ParameterList>
<ParameterList name="Preconditioner Types">
  <ParameterList name="Ifpack">
    <Parameter name="Prec Type" type="string" value="ILU"/>
    <Parameter name="Overlap" type="int" value="0"/>
    <ParameterList name="Ifpack Settings">
      <Parameter name="fact: level-of-fill" type="int" value="0"/>
      ...
    </ParameterList>
  </ParameterList>
  <ParameterList name="ML"> ... </ParameterList>
</ParameterList>
</ParameterList>
```

Top level parameters

Linear Solvers

**Sublists passed  
on to package  
code!**

Preconditioners

**Every parameter  
and sublist is  
handled by Thyra  
code and is fully  
validated!**



## “Skins”

- PyTrilinos provides Python access to Trilinos packages
- Uses SWIG to generate bindings.
- Epetra, AztecOO, IFPACK, ML, NOX, LOCA, Amesos and NewPackage are supported.

**Developer: Bill Spotz**

- WebTrilinos: Web interface to Trilinos
- Generate test problems or read from file.
- Generate C++ or Python code fragments and click-run.
- Hand modify code fragments and re-run.
- **Will use during hands-on.**

**Developers: Ray Tuminaro, Jonathan Hu, and Marzio Sala**



## Whirlwind Tour of Packages

Discretizations

Methods

Core

**Solvers/Preconditioners**



# Amesos

- Interface to direct solvers for distributed sparse linear systems (KLU, UMFPACK, SuperLU, MUMPS, ScaLAPACK)
- Challenges:
  - ♦ No single solver dominates
  - ♦ Different interfaces and data formats, serial and parallel
  - ♦ Interface often changes between revisions
- Amesos offers:
  - ♦ A single, clear, consistent interface, to various packages
  - ♦ Common look-and-feel for all classes
  - ♦ Separation from specific solver details
  - ♦ Use serial and distributed solvers; Amesos takes care of data redistribution
  - ♦ Native solvers: KLU and Paraklete

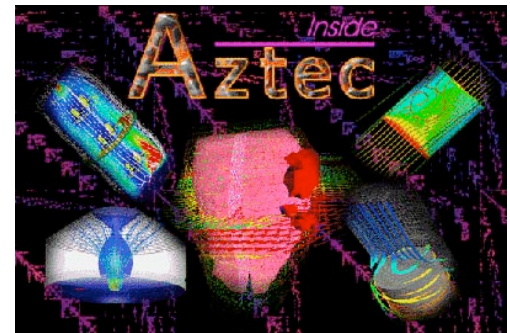
**Developers: Ken Stanley, Marzio Sala, Tim Davis**





# AztecOO

- Krylov subspace solvers: CG, GMRES, Bi-CGSTAB,...
- Incomplete factorization preconditioners
- Aztec is the workhorse solver at Sandia:
  - ♦ Extracted from the MPSalsa reacting flow code.
  - ♦ Installed in dozens of Sandia apps.
  - ♦ 1900+ external licenses.
- AztecOO improves on Aztec by:
  - ♦ Using Epetra objects for defining matrix and RHS.
  - ♦ Providing more preconditioners/scalings.
  - ♦ Using C++ class design to enable more sophisticated use.
- AztecOO interfaces allows:
  - ♦ Continued use of Aztec for functionality.
  - ♦ Introduction of new solver capabilities outside of Aztec.



**Developers: Mike Heroux, Alan Williams, Ray Tuminaro**



# Belos

- Next-generation linear solver library, written in templated C++.
- Provide a generic framework for developing iterative algorithms for solving large-scale, linear problems.
- Algorithm implementation is accomplished through the use of traits classes and abstract base classes:
  - ♦ Operator-vector products: `Belos::MultiVecTraits`, `Belos::OperatorTraits`
  - ♦ Orthogonalization: `Belos::OrthoManager`, `Belos::MatOrthoManager`
  - ♦ Status tests: `Belos::StatusTest`, `Belos::StatusTestResNorm`
  - ♦ Iteration kernels: `Belos::Iteration`
  - ♦ Linear solver managers: `Belos::SolverManager`
- AztecOO provides solvers for  $Ax=b$ , what about solvers for:
  - ♦ Simultaneously solved systems w/ multiple-RHS:  $AX = B$
  - ♦ Sequentially solved systems w/ multiple-RHS:  $AX_i = B_i, i=1, \dots, t$
  - ♦ Sequences of multiple-RHS systems:  $A_i X_i = B_i, i=1, \dots, t$
- Many advanced methods for these types of linear systems
  - ♦ Block methods: block GMRES [Vital], block CG/BICG [O'Leary]
  - ♦ "Seed" solvers: hybrid GMRES [Nachtigal, et al.]
  - ♦ Recycling solvers: recycled Krylov methods [Parks, et al.]
  - ♦ Restarting techniques, orthogonalization techniques, ...

**Developers: Heidi Thornquist, Mike Heroux, Mike Parks,  
Rich Lehoucq, Teri Barth**



## IFPACK: Algebraic Preconditioners

- Overlapping Schwarz preconditioners with incomplete factorizations, block relaxations, block direct solves.
- Accept user matrix via abstract matrix interface (Epetra versions).
- Uses Epetra for basic matrix/vector calculations.
- Supports simple perturbation stabilizations and condition estimation.
- Separates graph construction from factorization, improves performance substantially.
- Compatible with AztecOO, ML, Amesos. Can be used by NOX and ML.

**Developers: Marzio Sala, Mike Heroux**



## : Multi-level Preconditioners

- Smoothed aggregation multigrid, domain decomposition preconditioning, nonsymm. multigrid
- Critical technology for scalable performance of some key apps.
- ML compatible with other Trilinos packages:
  - ◆ Accepts user data as Epetra\_RowMatrix object (abstract interface). Any implementation of Epetra\_RowMatrix works.
  - ◆ Implements the Epetra\_Operator interface. Allows ML preconditioners to be used with AztecOO, Belos, Anasazi.
- Can also be used independently of other Trilinos packages.

**Developers: Ray Tuminaro, Jonathan Hu, Chris Siefert, Michael Gee**



# Anasazi

- Next-generation eigensolver library, written in templated C++.
- Provide a generic framework for developing iterative algorithms for solving large-scale eigenproblems.
- Algorithm implementation is accomplished through the use of traits classes and abstract base classes:
  - ♦ Operator-vector products: `Anasazi::MultiVecTraits`, `Anasazi::OperatorTraits`
  - ♦ Orthogonalization: `Anasazi::OrthoManager`, `Anasazi::MatOrthoManager`
  - ♦ Status tests: `Anasazi::StatusTest`, `Anasazi::StatusTestResNorm`
  - ♦ Iteration kernels: `Anasazi::EigenSolver`
  - ♦ Eigensolver managers: `Anasazi::SolverManager`
  - ♦ Eigenproblem: `Anasazi::Eigenproblem`
  - ♦ Sort managers: `Anasazi::SortManager`
- Currently has solver managers for three eigensolvers:
  - ♦ Block Krylov-Schur
  - ♦ Block Davidson
  - ♦ LOBPCG
- Can solve:
  - ♦ standard and generalized eigenproblems
  - ♦ Hermitian and non-Hermitian eigenproblems
  - ♦ real or complex-valued eigenproblems

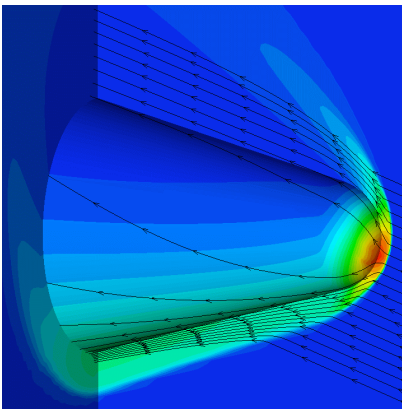
**Developers: Heidi Thornquist, Mike Heroux, Chris Baker,  
Rich Lehoucq, Ulrich Hetmaniuk**

# NOX: Nonlinear Solvers

- Suite of nonlinear solution methods

## Broyden's Method

$$M_B = f(x_c) + B_c d$$



## Newton's Method

$$M_N = f(x_c) + J_c d$$



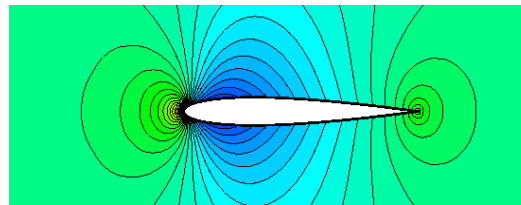
## Globalizations

### Line Search

Interval Halving  
Quadratic  
Cubic  
More'-Thuente

### Trust Region

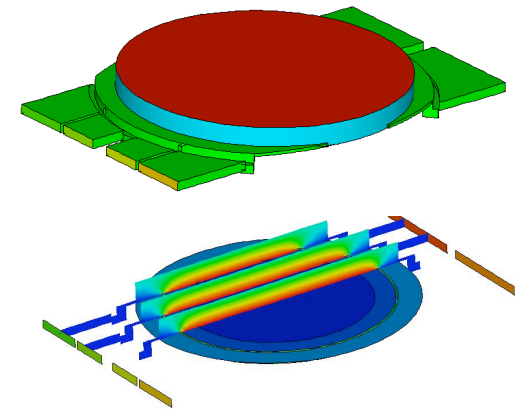
Dogleg  
Inexact Dogleg



<http://trilinos.sandia.gov/packages/nox>

## Tensor Method

$$M_T = f(x_c) + J_c d + \frac{1}{2} T_c d d$$



## Jacobian Estimation

- Graph Coloring
- Finite Difference
- Jacobian-Free Newton-Krylov

## Implementation

- Parallel
- OO-C++
- Independent of the linear algebra package!

Developers: Tammy Kolda, Roger Pawlowski



# LOCA

- Library of continuation algorithms
- Provides
  - ♦ Zero order continuation
  - ♦ First order continuation
  - ♦ Arc length continuation
  - ♦ Multi-parameter continuation (via Henderson's MF Library)
  - ♦ Turning point continuation
  - ♦ Pitchfork bifurcation continuation
  - ♦ Hopf bifurcation continuation
  - ♦ Phase transition continuation
  - ♦ Eigenvalue approximation (via ARPACK or Anasazi)

**Developers: Andy Salinger, Eric Phipps**



# MOOCHO & Aristos

- MOOCHO: Multifunctional Object-Oriented arCHitecture for Optimization
  - ♦ Large-scale invasive simultaneous analysis and design (SAND) using reduced space SQP methods.

**Developer: Roscoe Bartlett**

- Aristos: Optimization of large-scale design spaces
  - ♦ Invasive optimization approach based on full-space SQP methods.
  - ♦ Efficiently manages inexactness in the inner linear system solves.

**Developer: Denis Ridzal**





# Full Vertical Solver Coverage



|  |   |  |   |
|--|---|--|---|
| <b>Optimization</b><br><b>Unconstrained:</b><br><b>Constrained:</b>                            | Find $u \in \mathbb{R}^n$ that minimizes $g(u)$<br>Find $x \in \mathbb{R}^m$ and $u \in \mathbb{R}^n$ that minimizes $g(x, u)$ s.t. $f(x, u) = 0$   | <b>Sensitivities</b><br><b>(Automatic Differentiation: Sacado)</b> | <b>MOOCHO</b>   |
| <b>Bifurcation Analysis</b>  | Given nonlinear operator $F(x, u) \in \mathbb{R}^{n+m}$<br>For $F(x, u) = 0$ find space $u \in U \ni \frac{\partial F}{\partial x}$   |  | <b>LOCA</b>   |
| <b>Transient Problems</b><br><b>DAEs/ODEs:</b>   | Solve $f(\dot{x}(t), x(t), t) = 0$<br>$t \in [0, T], x(0) = x_0, \dot{x}(0) = x'_0$<br>for $x(t) \in \mathbb{R}^n, t \in [0, T]$  |  | <b>Rythmos</b>  |
| <b>Nonlinear Problems</b>  | Given nonlinear operator $F(x) \in \mathbb{R}^m \rightarrow \mathbb{R}^m$<br>Solve $F(x) = 0 \quad x \in \mathbb{R}^n$  |  | <b>NOX</b>  |
| <b>Linear Problems</b><br><b>Linear Equations:</b><br><b>Eigen Problems:</b>                   | Given Linear Ops (Matrices) $A, B \in \mathbb{R}^{m \times n}$<br>Solve $Ax = b$ for $x \in \mathbb{R}^n$<br>Solve $A\nu = \lambda B\nu$ for (all) $\nu \in \mathbb{R}^n, \lambda \in \mathbb{R}$ |  | <b>AztecOO</b><br><b>Belos</b><br><b>Ifpack, ML, etc...</b><br><b>Anasazi</b> |
| <b>Distributed Linear Algebra</b><br><b>Matrix/Graph Equations:</b><br><b>Vector Problems:</b> | Compute $y = Ax; A = A(G); A \in \mathbb{R}^{m \times n}, G \in \mathfrak{S}^{m \times n}$<br>Compute $y = \alpha x + \beta w; \alpha = \langle x, y \rangle; x, y \in \mathbb{R}^n$              |  | <b>Epetra</b><br><b>Tpetra</b>  |



# Trilinos Integration into an Application

Where to start?

<http://trilinos.sandia.gov>



## Export Makefile System

---

Once Trilinos is built, how do you link against the application?

There are a number of issues:

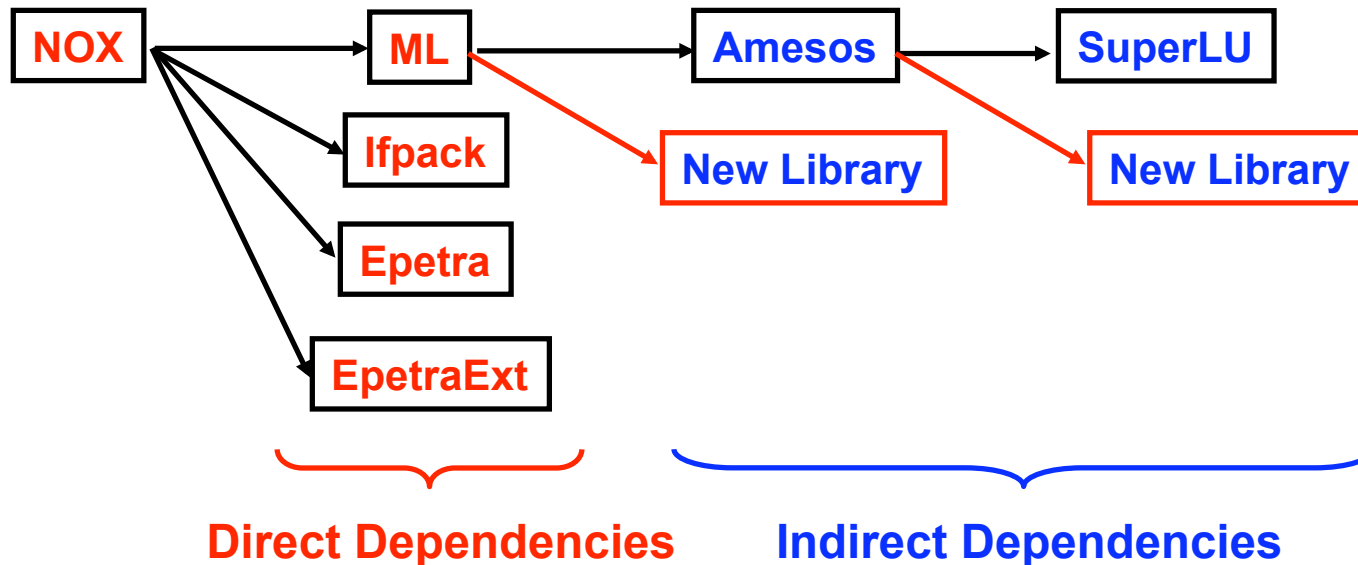
- Library link order:
  - -lnoxepetra -lnox -lepetra -lteuchos -lblas -llapack
- Consistent compilers:
  - g++, mpiCC, icc...
- Consistent build options and package defines:
  - g++ -g -O3 -D HAVE\_MPI -D \_STL\_CHECKED

**Answer: Export Makefile system**



# Why Export Makefiles are Important

- The number of packages in Trilinos has exploded.
- As package dependencies (especially optional ones) are introduced, more maintenance is required by the top-level packages:



NOX either must:

- Account for the new libraries in its configure script (not scalable)
- Depend on direct dependency packages to supply them through “export” Makefiles.



# Export Makefiles in Action

```
#####
## Example Makefile for a user application that does not use autoconf
## - Uses lapack concrete instantions for group and vector
## - Must use gnu-make (gmake) if the "shell" command is invoked
#####

##
## Set the Trilinos install directory
##
TRILINOS_INSTALL_DIR = /home/rppawlo/trilinos-local-install

##
## Include any direct Trilinos library dependencies - in this case only nox
##
include $(TRILINOS_INSTALL_DIR)/include/Makefile.export.nox.macros
include $(TRILINOS_INSTALL_DIR)/include/Makefile.export.nox

##
## Use one of the following lines (2nd line is for non-gnumake platforms)
##
COMPILE_FLAGS = $(shell perl $(TRILINOS_INSTALL_DIR)/include/strip_dup_incl_paths.pl $(NOX_CXXFLAGS) $(NOX_DEFS)
$(NOX_CPPFLAGS) $(NOX_INCLUDES))

COMPILE_FLAGS = $(NOX_CXXFLAGS) $(NOX_DEFS) $(NOX_CPPFLAGS) $(NOX_INCLUDES)

##
## Use one of the following lines (2nd line is for non-gnumake platforms)
##
LINK_FLAGS = $(shell perl $(TRILINOS_INSTALL_DIR)/include/strip_dup_libs.pl $(NOX_LIBS))
LINK_FLAGS = $(NOX_LIBS)

## ## Build your application code ##
main.exe: main.o
    $(NOX_CXXLD) $(NOX_CXXFLAGS) -o main.exe main.o $(LINK_FLAGS)

main.o: main.cpp
    $(NOX_CXX) $(COMPILE_FLAGS) -c main.cpp

clean: rm -f *.o main.exe *~
```



## Concluding Remarks



## Trilinos Availability / Information

- Trilinos and related packages are available via LGPL.
  - ◆ Current release (9.0) is “click release”. Unlimited availability.
  - ◆ Trilinos alpha release (cmake build preview): July, 2009
  - ◆ Trilinos Release 10.0: September 2009.
- Trilinos Awards:
  - ◆ 2004 R&D 100 Award.
  - ◆ SC2004 HPC Software Challenge Award.
  - ◆ Sandia Team Employee Recognition Award.
  - ◆ Lockheed-Martin Nova Award Nominee.
- More information:
  - ◆ <http://trilinos.sandia.gov>
- 6th Annual Trilinos User Group Meeting in October 2008 @ SNL
  - ◆ talks available for download
- Next TUG is November 3-5, 2009 at Sandia/Albuquerque

# Useful Links

**Trilinos website:** <http://trilinos.sandia.gov>

**Trilinos tutorial:** <http://trilinos.sandia.gov/Trilinos8.0Tutorial.pdf>

**Trilinos mailing lists:** [http://trilinos.sandia.gov/mail\\_lists.html](http://trilinos.sandia.gov/mail_lists.html)

**Trilinos User Group (TUG) meetings:**

[http://trilinos.sandia.gov/events/trilinos\\_user\\_group\\_2008](http://trilinos.sandia.gov/events/trilinos_user_group_2008)

[http://trilinos.sandia.gov/events/trilinos\\_user\\_group\\_2007](http://trilinos.sandia.gov/events/trilinos_user_group_2007)